

**STATE OF MISSOURI**  
**COMBINING STATEMENT OF FIDUCIARY NET ASSETS**  
**PENSION (AND OTHER EMPLOYEE BENEFIT) TRUST FUNDS**  
**June 30, 2004**  
**(In Thousands of Dollars)**

	Missouri State Employees' Retirement System			Highway and Transportation Employees' and Highway Patrol Retirement Plan	Deferred Compensation		Totals
	Missouri State Employees' Plan	Administrative Law Judges' and Advisors' Plan	Judicial Plan		401 (a) Plan	457 * Plan	June 30, 2004
<b>ASSETS</b>							
Cash and Cash Equivalents	\$ 274,855	\$ 737	\$ 1,824	\$ 624	\$ ---	\$ 2,422	\$ 280,462
Investments at Fair Value	5,607,282	15,043	37,220	1,335,423	173,988	866,631	8,035,587
Receivables:							
Accounts Receivable	140,507	413	1,789	18,533	5	---	161,247
Interest Receivable	26,309	71	175	4,329	---	---	30,884
Due from Other Funds	6,817	---	---	---	462	---	7,279
Invested Securities							
Lending Collateral	1,177,855	3,160	7,818	150,085	---	---	1,338,918
Prepaid Expenses	24	---	---	157	---	---	181
Capital Assets:							
Land	265	1	2	84	---	---	352
Buildings	3,321	9	22	582	---	---	3,934
Equipment	1,880	5	12	110	---	---	2,007
Accumulated Depreciation	(1,884)	(5)	(12)	(67)	---	---	(1,968)
Total Capital Assets, Net	3,582	10	24	709	---	---	4,325
Total Assets	7,237,231	19,434	48,850	1,509,860	174,455	869,053	9,858,883
<b>LIABILITIES</b>							
Accounts Payable	200,026	536	1,328	6,255	---	---	208,145
Securities Lending Collateral	1,177,450	3,159	7,815	150,085	---	---	1,338,509
Obligations under Lease Purchase	---	---	---	18	---	---	18
Compensated Absences	268	1	2	65	---	---	336
Total Liabilities	1,377,744	3,696	9,145	156,423	---	---	1,547,008
Net Assets Held in Trust for Benefits	<u>\$ 5,859,487</u>	<u>\$ 15,738</u>	<u>\$ 39,705</u>	<u>\$ 1,353,437</u>	<u>\$ 174,455</u>	<u>\$ 869,053</u>	<u>\$ 8,311,875</u>

\* This was classified as a private-purpose trust fund in the FY03 CAFR. See Note 2-Reporting Changes and Reclassifications.